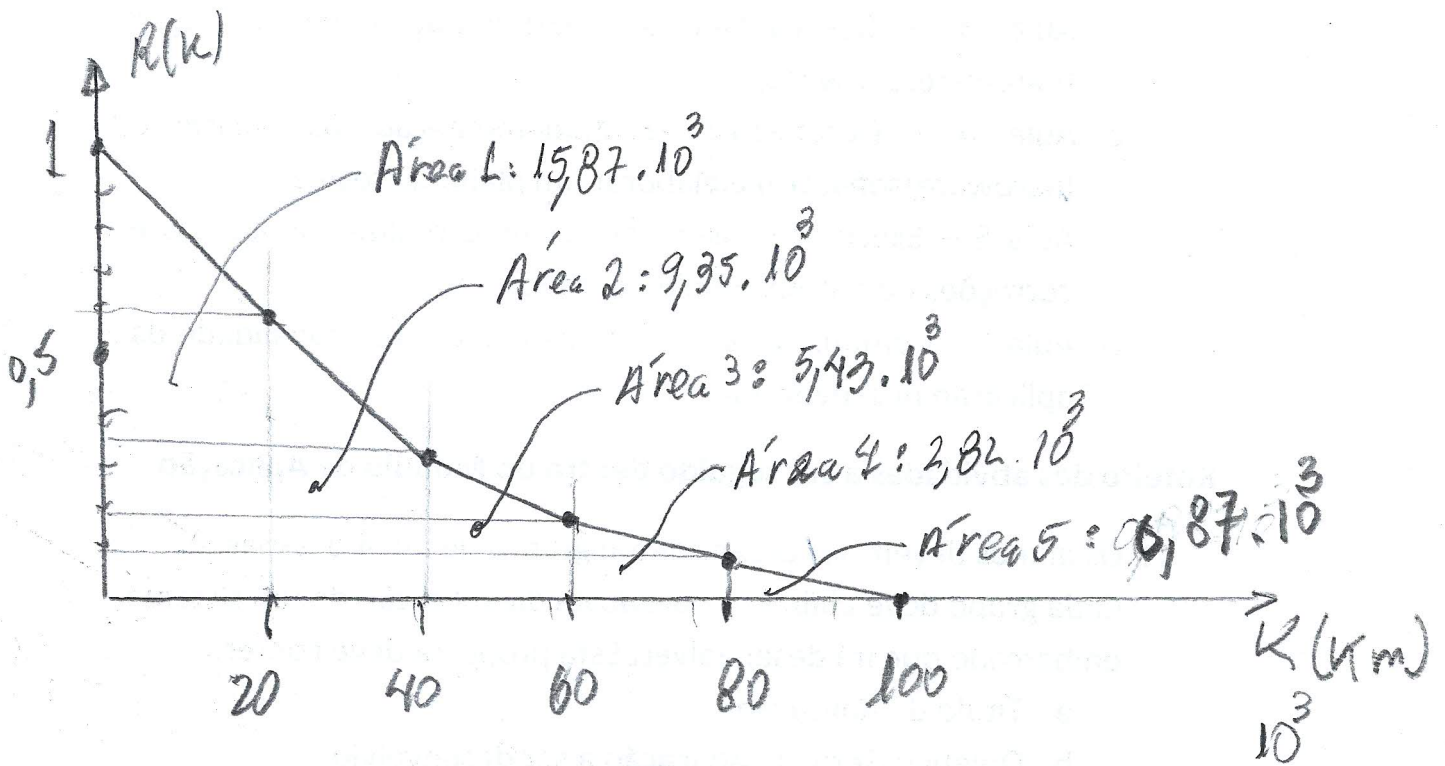


Ex 12

$$MKTF = \int_0^{\infty} R(K) dK \quad R(K) = \frac{N_0(K)}{N_0} \quad N_0 = 46$$

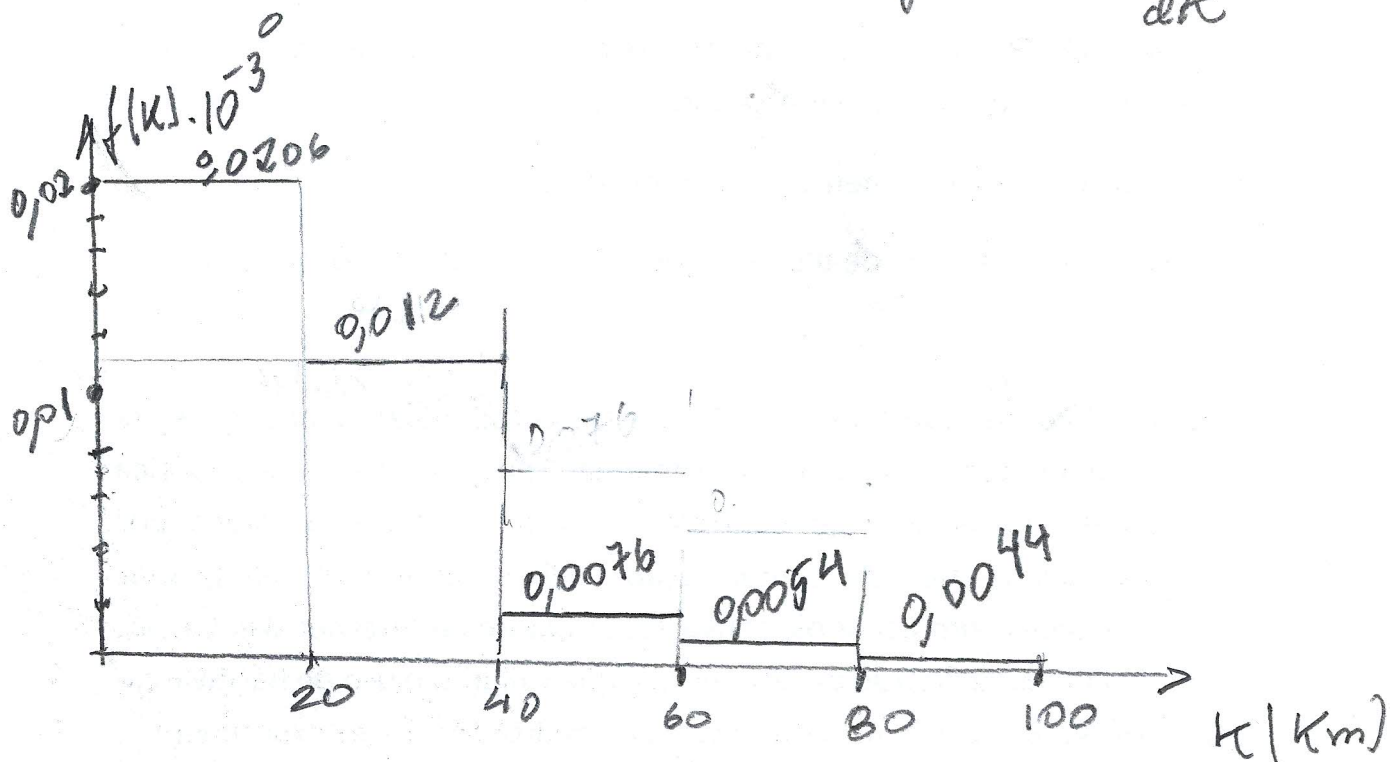
K	$N_0(K)$	$R(K) = \frac{N_0(K)}{N_0}$	$f(K) \cdot 10^{-3}$
0	46	1	0,0206
20.000	27	0,587	0,012
40.000	16	0,348	0,0076
60.000	9	0,195	0,0054
80.000	4	0,087	0,0044
100.000	0	0	



Área debaixo da Curva é a MKTF

MKTF = 34340 Km

$$MKTF = \int_0^{\infty} f(k) \cdot k \cdot dk \quad \text{sendo } f(k) = -\frac{dB(k)}{dk}$$



$$MKTF = \int_0^{20.000} 0,0206 \cdot k \, dk + \int_{20.000}^{40.000} 0,012 \cdot k \, dk + \int_{40.000}^{60.000} 0,0076 \cdot k \, dk$$

$$+ \int_{60.000}^{80.000} 0,0054 \cdot k \, dk + \int_{80.000}^{100.000} 0,0044 \cdot k \, dk$$

$$MKTF = 0,0206 \cdot \left. \frac{k^2}{2} \right|_0^{20.000} + 0,012 \cdot \left. \frac{k^2}{2} \right|_{20.000}^{40.000} + 0,0076 \cdot \left. \frac{k^2}{2} \right|_{40.000}^{60.000}$$

$$+ 0,0054 \cdot \left. \frac{k^2}{2} \right|_{60.000}^{80.000} + 0,0044 \cdot \left. \frac{k^2}{2} \right|_{80.000}^{100.000}$$

$$MKTF = 4,12 \cdot 10^3 + 7,2 \cdot 10^3 + 7,6 \cdot 10^3 + 7,56 \cdot 10^3 + 7,92 \cdot 10^3$$

$$\underline{MKTF = 34400 \text{ Km}}$$

Ex 13

$$f(t) = t \cdot e^{-t/2}$$

função densidade de probabilidade de folhe

$$\int_0^{\infty} f(t) dt \stackrel{!}{=} 1$$

$$\int_0^{\infty} f(t) dt = \int_0^{\infty} t \cdot e^{-t/2} dt = -e^{-t/2} \Big|_0^{\infty}$$

$$= - (0 - 1) = 1$$

$$R(t) \text{ e } \lambda(t) \quad f(t) = -\frac{dR(t)}{dt} \quad dR(t) = -f(t) dt$$
$$\int_0^t dR(t) = -\int_0^t f(t) dt \quad R(t) - R(0) = -\int_0^t t \cdot e^{-t/2} dt$$

$$R(t) - 1 = - \left(-e^{-t/2} \right) \Big|_0^t = e^{-t/2} - 1$$

$$\Rightarrow \underline{R(t) = e^{-t/2}}$$

$$\lambda(t) = \frac{-\frac{dR(t)}{dt}}{R(t)} = \frac{-(-t \cdot e^{-t/2})}{e^{-t/2}} \Rightarrow \underline{\underline{\lambda(t) = t}}$$

$$N_0 = 50 \quad N_F(1-2h) = ?$$

$$N_0(t) = R(t) \cdot N_0 \Rightarrow \begin{cases} N_0(1h) = e^{-1/2} \cdot 50 = 30,32 \\ N_0(2h) = e^{-2} \cdot 50 = 6,77 \end{cases}$$

$$N_F(1-2h) = 30,32 - 6,67 = 23,65 \Rightarrow \boxed{N_F(1-2h) \approx 24}$$